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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/01/2019

TO DATE : 22/01/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-May-2019		GOVI	10	480	0.00
2046 On 02-May-2019		Bond Future	6	23,936	0.00
2050 On 02-May-2019		Bond Future	6	10,452	0.00
IGOV On 02-May-2019		Index Future	2	828	0.00
R186 On 02-May-2019		Bond Future	66	122,634	0.00
R197 On 02-May-2019		Bond Future	2	76	0.00
R202 On 02-May-2019		Bond Future	12	22,548	0.00
R023 On 02-May-2019		Bond Future	40	62,260	0.00
2030 On 02-May-2019		Bond Future	60	102,834	0.00
2032 On 02-May-2019		Bond Future	32	12,864	0.00
R035 On 02-May-2019		Bond Future	14	116,284	0.00
2037 On 02-May-2019		Bond Future	56	93,552	0.00
2040 On 02-May-2019		Bond Future	30	5,182	0.00
2044 On 02-May-2019		Bond Future	20	8,676	0.00
R248 On 02-May-2019		Bond Future	71	149,420	0.00
R208 On 02-May-2019		Bond Future	28	11,016	0.00
R209 On 02-May-2019		Bond Future	67	365,222	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R210 On 02-May-2019		Bond Future	2	60	0.00
R213 On 02-May-2019		Bond Future	40	78,164	0.00
R214 On 02-May-2019		Bond Future	76	59,970	0.00
Grand Total for Daily Turnover Summary:			640	1,246,458	0.00
